

**EXHIBIT D**



September 8, 2009

Lehman Brothers Commercial Corporation

c/o Lehman Brothers Holdings Inc.  
Legal Compliance and Audit Group  
Capital Markets Contracts - Legal

1271 Avenue of the Americas, 43<sup>rd</sup> floor  
New York, NY 10020  
U.S.A

Attn : Documentation manager  
Fax: +1 212 526 7672

**RE: STATEMENT OF PAYMENT ON EARLY TERMINATION OF MASTER AGREEMENT.**

Dear Madam/ Sir:

**This Statement amends and supersedes the Statement of Payment on Early Termination of Master Agreement issued by us on March 2, 2009.**

We refer to the 1992 ISDA Master Agreement including the Schedule, the Credit Support Annex thereto dated as of September 30, 1997 and each Confirmation thereunder (the "**Agreement**") between CALYON (formerly known as Credit Agricole Indosuez) and Lehman Brothers Commercial Corporation ("**LBCC**"), guaranteed by Lehman Brothers Holdings Inc. Capitalized terms used but not otherwise defined herein shall have the meanings assigned to them in the Agreement.

We refer to Section 6(a) (*Right to Terminate Following Event of Default*) of the Agreement and the notice of early termination previously sent by us on or around 16 September 2008, designating 16 September 2008 as the Early Termination Date for all outstanding Transactions governed by the Agreement. This letter constitutes the statement required under Section 6(d)(i) (*Statement*) of the Agreement.

In accordance with Section 6(d) (*Calculations*) and Section 6(e)(i) (*Payments on Early Termination; Events of Default*) of the Agreement, CALYON has calculated the amount payable with respect to all of the Transactions governed by the Agreement as of as of the Early



Termination Date to be U.S. \$(33,982,184). In accordance with Section 6(e)(i) (*Payments on Early Termination; Events of Default*), CALYON has calculated such amounts in accordance with the "Loss" payment measure (i) in the case of FX Transactions and Currency Option Transactions and (ii) in respect of all other Transactions, due to the fact that the "Market Quotation" payment measure could not be determined or would not have produced a commercially reasonable result.

Please be advised of the following calculations made under the Agreement:

1. The Termination Currency Equivalent of the Settlement Amount owing from CALYON to LBCC is U.S. \$40,894,451 (details of the Settlement Amount in respect of each Terminated Transaction are set forth in the attached spreadsheet);
2. The Termination Currency Equivalent of the Posted Collateral (or the Cash Equivalent of any Posted Collateral) held by LBCC as Secured Party under the CSA is U.S. \$10,470,659;
3. Costs associated with re-hedging CALYON's portfolio due to the termination of all Transactions: U.S. \$2,829,362;
4. The aggregate of the Unpaid Amounts due by LBCC to CALYON in relation to the Terminated Transactions is U.S. \$3,422,145;

The aggregate of the Unpaid Amounts due by CALYON to LBCC in relation to the Terminated Transactions is U.S. \$(9,809,899);

Accordingly, the Termination Currency Equivalent of the total Unpaid Amounts: U.S. \$(6,387,754); and

5. Based on the above, the total amount owed by CALYON to LBCC in respect of the Early Termination Date is U.S. \$(33,982,184).

CALYON has the right pursuant to Part 5(a) (*Set-off*) of the Schedule (expressed as a new Section 6(f)), to defer the payment of any amount payable by CALYON to LBCC under Section 6(e) until all indebtedness and obligations, whether matured or unmatured, of LBCC and its Affiliates have been paid to CALYON in full, notwithstanding anything to the contrary. Please be advised therefore, that we intend to defer any such payment until we have received irrevocable payment in full of all amounts owed to CALYON by LBCC and its Affiliates. One or more of LBCC's Affiliates have been or will be notified of CALYON's claims against them, which exceed (whether individually or aggregately) the amount set out in 5 above, and which remain unpaid. Consequently, CALYON reiterates its payment instructions below and any and all demands for payment from all Affiliates of LBCC due to CALYON in connection with any Master Agreement between CALYON and any such Affiliate and otherwise.

Bank: JPMorgan Chase bank – New York  
ABA: 021 000 021  
Swift: CHASUS33

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Beneficiary: CALYON – Paris  
Account number: 786419036  
Swift: BSUIFRPPXXX

Reference: DAS Attn. M Delage

Please note that pursuant to Section 11 (*Expenses*) of the Agreement, we reserve the right to claim under that indemnity for our reasonable out-of-pocket expenses including legal fees incurred by reason of the enforcement and protection of our rights under the Agreement or any Credit Support Document or by reason of the early termination of any Terminated Transaction.

Nothing contained herein shall be construed as or be deemed to be a waiver, discharge, election or release of any of CALYON's rights and remedies under the Agreement (including, but not limited to, CALYON's rights pursuant to Section 11 (*Expenses*) of the Agreement, and all of CALYON's rights in relation to interest on any amount due pursuant to the Agreement) or under applicable law, all of which rights and remedies are hereby expressly reserved.

This notice shall be governed by and construed in accordance with the internal laws of the State of New York.

Yours faithfully,

**CALYON**

By:

A handwritten signature in dark ink, appearing to read 'J. Harris', written over a horizontal line.

Julian HARRIS

*Distressed Assets*

By:

A handwritten signature in dark ink, appearing to read 'X. Richard', written over a horizontal line.

Xavier RICHARD

*Distressed Assets*



Calyon Trading desk	Product Type	Valuation method	Number of settled transactions	Number of unpaid amounts	Replacement value (in USD)*	MTM adjustment (in USD)*	Rehedging costs*	Unpaid Amounts (in USD)*	Collateral amount (in USD)*	Total Claim amount (in USD)*	
Commodities	Bullion - Option	Loss	27	0	16 240 593	0	0	0	10 470 659	-33 982 184	
	Bullion - Spot	Loss	6		-5 126 065						
Sub Total Commodities			33	0	11 114 528	0	0	0			
	Forex	FX - Option	399		-28 418 268	0	3 037 073	-7 704 332			
		FX - Forward	79		-26 261 815						
											-54 680 084
Interest Rate Derivatives	Cross Currency - Swap	Loss	8	2	-447 187	-49 790	-207 711	1 316 578			
	FX - Option	Loss	15		3 168 081						
Sub Total Interest Rate Derivatives			23	2	2 720 894	-49 790	0	1 316 578			
Grand Total			534	28	-40 844 662	-49 790	2 829 362	-6 387 754	10 470 659		

\* a positive value means that Lehman Brothers Commercial Corp owes amount to CALYON, a negative value means that CALYON owes amount to Lehman Brothers Commercial Corp

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Product Type	CALYON reference	LBCC reference	Instrument	Trade date	End date	Currency Buy Side (Calyon perspective)	Notional Amount Buy Side (Calyon perspective)	Currency Sell Side (Calyon perspective)	Notional Amount Sell Side (Calyon perspective)	strike value	Option style American (A) / European (E)	Option type Call (C) / Put (P)	Replacement value (in USD)*
	2056083	1008592	USD/TRY	03/10/2007	02/10/2009	USD	10 000 000	TRY	12 025 000	1.20	E	C	-68 030
	2056084	1008624	USD/TRY	04/10/2007	02/10/2009	USD	15 000 000	TRY	19 000 000	1.28	E	C	-215 564
	2056087	1008663	USD/TRY	04/10/2007	02/10/2009	TRY	26 722 500	TRY	15 000 000	1.78	E	C	410 835
	2056087	1008663	USD/TRY	04/10/2007	02/10/2009	USD	100 000 000	TRY	210 000 000	2.10	E	P	-1 029 579
	2060058	1009296	USD/JPY	04/10/2007	07/10/2008	JPY	5 800 000 000	USD	50 000 000	116.00	E	P	3 730
	2061989	1009365	USD/JPY	05/10/2007	09/04/2009	USD	50 000 000	TRY	100 000 000	2.00	E	P	-138 186
	2063510	10094267	USD/TRY	05/10/2007	09/04/2009	USD	50 000 000	TRY	100 000 000	2.00	E	P	-138 186
	2069767	10146810	USD/TRY	12/10/2007	14/10/2010	USD	100 000 000	TRY	240 000 000	2.40	E	P	-3 098 308
	2074644	10157468	EUR/HUF	16/10/2007	16/10/2008	HUF	1 279 000 000	EUR	5 000 000	255.80	E	P	378 002
	2074645	10157467	EUR/HUF	16/10/2007	16/10/2008	HUF	1 279 000 000	EUR	5 000 000	255.60	E	P	14 539
	2077817	10177847	EUR/TRY	18/10/2007	18/10/2010	EUR	100 000 000	TRY	400 000 000	4.00	E	P	-1 837 669
	2078606	10178039	EUR/USD	18/10/2007	20/10/2008	EUR	15 000 000	USD	21 532 500	1.44	E	P	588 422
	2078607	10178040	EUR/USD	18/10/2007	20/10/2008	EUR	15 000 000	USD	21 532 500	1.44	E	C	213 281
	2081007	1017922	USD/JPY	19/10/2007	21/10/2008	JPY	2 767 500 000	USD	25 000 000	110.70	E	P	69 736
	2081008	1017919	USD/JPY	19/10/2007	21/10/2008	JPY	2 767 500 000	USD	25 000 000	110.70	E	C	1 530 454
	2081009	1017921	USD/JPY	19/10/2007	21/10/2008	USD	50 000 000	JPY	5 750 000 000	115.00	E	P	-314 069
	2085781	10228018	USD/TRY	24/10/2007	24/10/2008	USD	200 000 000	TRY	364 000 000	1.82	E	P	-1 801
	2085781	10228015	USD/TRY	24/10/2007	24/10/2008	TRY	247 000 000	USD	200 000 000	1.24	E	C	1 004 927
	2100738	10283751	EUR/TRY	01/11/2007	31/10/2008	EUR	86 500 000	TRY	50 000 000	1.73	E	C	312 952
	2100739	10283752	EUR/TRY	01/11/2007	31/10/2008	EUR	75 000 000	TRY	192 000 000	2.56	E	P	-1 392
	2101271	10293157	EUR/TRY	02/11/2007	04/11/2009	EUR	50 000 000	TRY	170 000 000	3.40	E	P	-346 076
	2106718	10327024	EUR/USD	07/11/2007	06/11/2008	USD	22 132 500	EUR	15 000 000	1.48	E	P	-1 107 121
	2106718	10327023	EUR/USD	07/11/2007	06/11/2008	USD	22 132 500	EUR	15 000 000	1.48	E	C	-111 605
	2109786	10337182	EUR/USD	07/11/2007	05/11/2010	USD	17 043 000	EUR	11 500 000	1.48	E	C	-519 446
	2109787	10337181	EUR/USD	07/11/2007	05/11/2010	USD	17 043 000	EUR	11 500 000	1.48	E	P	-1 760 518
	2110586	10337597	USD/TRY	08/11/2007	07/11/2008	USD	7 250 000	TRY	9 417 750	1.30	E	P	-195 461
	2110587	10337596	USD/TRY	08/11/2007	07/11/2008	USD	7 250 000	TRY	9 417 750	1.30	E	C	-188 346
	2110705	10337868	EUR/USD	08/11/2007	11/11/2008	USD	52 992 000	EUR	36 000 000	1.47	E	C	-311 522
	2110706	10337867	EUR/USD	08/11/2007	11/11/2008	USD	52 992 000	EUR	36 000 000	1.47	E	P	-2 585 669
	2112135	10349979	USD/TRY	09/11/2007	12/11/2008	USD	15 000 000	TRY	19 395 000	1.29	E	P	-456 063
	2112136	10349978	USD/TRY	09/11/2007	12/11/2008	USD	15 000 000	TRY	19 395 000	1.29	E	C	-355 492
	2124319	10408710	USD/JPY	19/11/2007	19/11/2008	JPY	2 657 500 000	USD	25 000 000	106.30	E	P	463 256
	2124320	10408711	USD/JPY	19/11/2007	19/11/2008	USD	2 657 500 000	JPY	25 000 000	106.30	E	C	918 724
	2129596	10431613	EUR/TRY	21/11/2007	22/11/2010	EUR	76 000 000	TRY	300 000 000	4.00	E	P	-1 530 765
	2129636	10431660	USD/JPY	21/11/2007	24/11/2008	USD	20 000 000	JPY	2 088 000 000	104.40	E	P	-566 362
	2129637	10431663	USD/JPY	21/11/2007	24/11/2008	USD	20 000 000	JPY	2 088 000 000	104.40	E	C	-564 479
	2131065	10439084	EUR/TRY	22/11/2007	26/11/2009	EUR	50 000 000	TRY	180 000 000	3.60	E	P	-289 648
	2134383	10454666	EUR/TRY	26/11/2007	26/11/2010	EUR	50 000 000	TRY	250 000 000	5.00	E	P	-442 260
	2134966	10499040	USD/JPY	29/11/2007	01/12/2009	USD	50 000 000	JPY	4 625 000 000	92.50	E	C	-1 166 186
	2143967	10499038	USD/JPY	29/11/2007	01/12/2009	JPY	5 565 000 000	USD	50 000 000	111.30	E	P	647 467
	2143968	10499037	USD/JPY	29/11/2007	01/12/2009	USD	5 565 000 000	JPY	5 925 000 000	118.50	E	C	-180 299
	2143969	10499039	USD/JPY	29/11/2007	01/12/2009	JPY	3 862 500 000	USD	50 000 000	77.25	E	P	439 672
	2143984	10497512	EUR/USD	29/11/2007	01/12/2008	EUR	15 000 000	USD	22 170 000	1.48	E	P	1 208 006
	2143985	10497513	EUR/USD	29/11/2007	01/12/2008	EUR	15 000 000	USD	22 170 000	1.48	E	C	148 123
	2151869	10624156	EUR/USD	05/12/2007	04/12/2008	USD	76 375 000	EUR	50 000 000	1.53	E	C	-200 597
	2151870	10624157	EUR/USD	05/12/2007	04/12/2008	EUR	50 000 000	USD	70 475 000	1.41	E	P	1 774 897
	2153891	10628665	USD/TRY	06/12/2007	06/12/2011	USD	20 000 000	TRY	55 000 000	2.75	E	P	-938 129
	2153898	10628187	USD/JPY	13/12/2007	15/12/2008	USD	60 000 000	TRY	6 000 000 000	100.00	E	C	-1 026 181
	2167887	10703545	EUR/USD	17/12/2007	17/12/2008	EUR	15 000 000	USD	21 637 500	1.44	E	P	861 234
	2167888	10703543	EUR/USD	17/12/2007	17/12/2008	EUR	15 000 000	USD	21 637 500	1.44	E	C	312 901
	2167889	10703544	USD/CHF	17/12/2007	17/12/2008	USD	21 500 000	CHF	24 316 500	1.13	E	P	-485 470
	2167890	10703542	USD/CHF	17/12/2007	17/12/2008	USD	21 500 000	CHF	24 316 500	1.13	E	C	-678 174
	2190357	10817376	USD/JPY	04/01/2008	06/01/2009	USD	110 000 000	JPY	13 750 000 000	125.00	E	P	-6 076
	2190358	10817377	USD/JPY	04/01/2008	06/01/2009	USD	110 000 000	JPY	9 960 500 000	90.55	E	C	-612 229
	2190359	10817378	USD/JPY	04/01/2008	06/01/2009	JPY	5 275 000 000	USD	50 000 000	105.50	E	P	1 245 620
	2190360	10817379	USD/JPY	04/01/2008	06/01/2009	JPY	5 275 000 000	USD	50 000 000	105.50	E	C	1 912 547
	2190467	10817443	USD/JPY	04/01/2008	06/01/2009	USD	109 500 000	JPY	13 665 600 000	124.80	E	P	-6 552
	2190468	10817444	USD/JPY	04/01/2008	06/01/2009	USD	109 500 000	JPY	9 909 750 000	90.50	E	C	-605 449
	2190469	10817441	USD/JPY	04/01/2008	06/01/2009	JPY	5 270 000 000	USD	50 000 000	105.40	E	P	1 269 178
	2190470	10817442	USD/JPY	04/01/2008	06/01/2009	JPY	5 270 000 000	USD	50 000 000	105.40	E	C	1 888 495
	2200109	10868924	EUR/USD	10/01/2008	12/01/2010	EUR	86 725 000	USD	50 000 000	1.73	E	P	-285 433
	2200110	10868925	EUR/USD	10/01/2008	12/01/2010	EUR	50 000 000	USD	61 200 000	1.22	E	C	1 048 020
	2202960	10862774	USD/JPY	14/01/2008	14/01/2009	JPY	2 613 750 000	USD	25 000 000	104.55	E	P	749 308
	2202961	10862773	USD/JPY	14/01/2008	14/01/2009	JPY	2 613 750 000	USD	25 000 000	104.55	E	C	868 832
	2205223	10893931	CHF/TRY	15/01/2008	17/01/2011	CHF	12 500 000	TRY	17 568 750	1.41	E	P	-731 866
	2205224	10893930	CHF/TRY	15/01/2008	17/01/2011	CHF	12 500 000	TRY	17 568 750	1.41	E	C	-1 840 972
	2207655	10905216	USD/JPY	16/01/2008	16/01/2009	JPY	1 542 750 000	USD	15 000 000	102.85	E	P	594 201
	2207656	10905215	USD/JPY	16/01/2008	16/01/2009	JPY	1 542 750 000	USD	15 000 000	102.85	E	C	426 796
	2207673	10917377	USD/TRY	17/01/2008	19/01/2009	TRY	40 000 000	USD	40 000 000	1.00	E	C	365
	2211189	10917333	USD/JPY	17/01/2008	20/01/2009	USD	50 000 000	JPY	4 000 000 000	80.00	E	C	-101 502
	2220787	10969152	USD/JPY	24/01/2008	26/01/2010	USD	15 000 000	JPY	1 520 250 000	101.35	E	P	-846 363
	2220788	10969151	USD/JPY	24/01/2008	26/01/2010	USD	15 000 000	JPY	1 520 250 000	101.35	E	C	-701 260
	2226233	10993088	USD/TRY	28/01/2008	28/01/2009	USD	30 000 000	TRY	33 900 000	1.13	E	P	-4 481 526

Replacement cost - Detailed

LBCC - ISDA close-out statement - Appendix\_modified\_September09.xls



Product Type	CALYON reference	LBCC reference	Instrument	Trade date	End date	Currency Buy Side (Calyon perspective)	Notional Amount Buy Side (Calyon perspective)	Currency Sell Side (Calyon perspective)	Notional Amount Sell Side (Calyon perspective)	strike value	Option style American (A) / European (E)	Option type Call (C) / Put (P)	Replacement value (in USD)*
	2226234	10993091	USD/TRY	28/01/2008	28/01/2009	USD	12 500 000	TRY	16 518 750	1.32	E	P	-594 094
	2226235	10993092	USD/TRY	28/01/2008	28/01/2009	USD	12 500 000	TRY	16 518 750	1.32	E	C	-412 758
	2229433	11013865	EUR/USD	29/01/2008	28/01/2009	EUR	30 000 000	USD	41 490 000	1.38	E	P	973 766
	2229434	11013864	EUR/USD	29/01/2008	28/01/2009	EUR	46 440 000	USD	30 000 000	1.55	E	C	-166 134
	2231519	11014421	EUR/USD	30/01/2008	29/01/2009	EUR	82 000 000	USD	50 000 000	1.66	E	C	-48 820
	2231520	11014419	EUR/USD	30/01/2008	29/01/2009	EUR	50 000 000	USD	64 450 000	1.29	E	P	437 166
	2233922	11027919	USD/TRY	31/01/2008	30/01/2009	USD	50 000 000	TRY	55 875 000	1.12	E	P	-8 059 142
	2233923	11029049	USD/TRY	31/01/2008	30/01/2009	USD	20 400 000	TRY	26 377 200	1.29	E	P	-1 208 184
	2233925	11030450	USD/TRY	31/01/2008	30/01/2009	USD	20 400 000	TRY	26 377 200	1.29	E	C	-452 860
	2234554	11039149	USD/JPY	01/02/2008	03/02/2010	JPY	3 219 450 000	USD	31 750 000	101.40	E	P	1 783 185
	2234555	11039148	USD/JPY	01/02/2008	03/02/2010	JPY	3 219 450 000	USD	31 750 000	101.40	E	C	1 503 800
	2234556	11039147	USD/JPY	01/02/2008	31/10/2008	USD	50 000 000	JPY	5 220 000 000	104.40	E	C	-1 217 235
	2234557	11039146	USD/JPY	01/02/2008	03/02/2010	JPY	16 500 000 000	USD	150 000 000	104.40	E	P	-1 235 727
	2234561	11039192	EUR/JPY	07/02/2008	09/02/2009	HUF	1 370 000 000	EUR	5 000 000	274.00	E	P	2 564 861
	2234904	11084693	EUR/HUF	07/02/2008	09/02/2009	HUF	1 370 000 000	EUR	5 000 000	274.00	E	C	830 260
	2234905	11084692	EUR/HUF	07/02/2008	09/02/2009	USD	75 000 000	TRY	225 000 000	3.00	E	P	30 651
	2235602	11189458	USD/TRY	21/02/2008	01/10/2010	USD	211 625 000	USD	50 000 000	4.23	E	P	-916 979
	2235623	11189479	USD/ILS	21/02/2008	23/02/2009	ILS	50 000 000	USD	162 550 000	3.25	E	C	55 274
	2235624	11189478	USD/ILS	21/02/2008	23/02/2009	HKD	785 000 000	USD	100 000 000	7.85	E	C	-220 507
	2301514	11628042	USD/TRY	26/02/2008	25/02/2009	TRY	30 000 000	USD	30 000 000	1.10	E	P	68 565
	2301871	11223711	USD/TRY	26/02/2008	27/11/2008	TRY	30 000 000	USD	30 000 000	1.10	E	C	2 991
	2303329	11628045	USD/TRY	27/02/2008	25/02/2009	HKD	387 050 000	USD	50 000 000	7.74	E	P	220 406
	2303330	11628046	USD/TRY	27/02/2008	25/02/2009	HKD	387 050 000	USD	50 000 000	7.74	E	C	160 231
	2303362	11235532	USD/JPY	27/02/2008	24/02/2010	USD	2 000 000 000	JPY	1 831 000 000	91.55	E	C	-504 650
	2305363	11235532	USD/JPY	27/02/2008	24/02/2010	JPY	2 000 000 000	USD	20 000 000	110.25	E	P	333 318
	2307936	11246848	USD/KRW	28/02/2008	01/12/2008	KRW	29 400 000 000	USD	30 000 000	980.00	E	P	4 584 055
	2308213	11628103	USD/TRY	29/02/2008	02/03/2009	HKD	386 500 000	USD	50 000 000	7.73	E	P	271 363
	2308214	11628104	USD/TRY	29/02/2008	02/03/2009	HKD	386 500 000	USD	50 000 000	7.73	E	C	144 072
	2308304	11258814	USD/JPY	29/02/2008	02/03/2009	JPY	5 122 500 000	USD	50 000 000	102.45	E	P	2 212 027
	2308305	11258813	USD/JPY	29/02/2008	02/03/2009	JPY	5 122 500 000	USD	50 000 000	102.45	E	C	1 543 246
	2308306	11258812	USD/JPY	29/02/2008	02/03/2009	USD	110 000 000	JPY	13 277 000 000	120.70	E	P	-65 738
	2308307	11258811	USD/JPY	29/02/2008	02/03/2009	USD	110 000 000	JPY	9 729 500 000	88.45	E	C	-756 639
	2309282	11259447	USD/CHF	29/02/2008	02/03/2009	CHF	50 000 000	CHF	47 025 000	0.94	E	C	-105 165
	2309283	11259446	USD/CHF	29/02/2008	02/03/2009	CHF	58 225 000	USD	50 000 000	1.16	E	P	887 646
	2310913	11260288	USD/CHF	29/02/2008	02/03/2009	CHF	25 000 000	CHF	25 975 000	1.04	E	P	-2 045 508
	2310914	11260288	USD/CHF	29/02/2008	02/03/2009	CHF	25 000 000	CHF	25 975 000	1.04	E	C	-258 963
	2311421	11272646	GBP/JPY	03/03/2008	08/12/2008	JPY	2 931 750 000	GBP	15 000 000	195.45	E	C	1 830 016
	2311422	11272645	GBP/JPY	03/03/2008	08/12/2008	JPY	2 931 750 000	GBP	15 000 000	195.45	E	P	215 670
	2314302	11265857	USD/JPY	04/03/2008	26/11/2008	USD	5 000 000 000	JPY	50 000 000	100.00	E	C	782 520
	2314935	11309817	USD/JPY	06/03/2008	06/03/2009	USD	10 000 000	JPY	1 012 000 000	101.20	E	P	-524 670
	2319936	11309815	USD/JPY	06/03/2008	06/03/2009	USD	10 000 000	JPY	1 012 000 000	101.20	E	C	-274 104
	2323769	11333593	EUR/HUF	07/03/2008	09/12/2008	HUF	50 000 000	EUR	15 000 000 000	300.00	E	P	-37 628
	2330239	11357033	USD/ILS	12/03/2008	12/03/2009	USD	113 290 000	USD	30 000 000	3.78	E	P	285 348
	2330240	11357031	USD/ILS	12/03/2008	12/03/2009	USD	30 000 000	ILS	99 795 000	3.33	E	C	-259 812
	2336546	11389719	EUR/USD	14/03/2008	16/09/2008	EUR	163 450 000	EUR	100 000 000	1.63	E	C	0
	2336547	11389718	EUR/USD	14/03/2008	16/09/2008	EUR	100 000 000	USD	147 500 000	96.70	E	P	8 330 000
	2337692	11394681	CHF/JPY	17/03/2008	17/12/2008	CHF	2 417 500 000	CHF	25 000 000	96.70	E	P	229 080
	2337693	11394682	CHF/JPY	17/03/2008	17/12/2008	JPY	2 417 500 000	CHF	25 000 000	96.70	E	C	1 112 309
	2338975	11405310	USD/KRW	18/03/2008	18/03/2009	USD	20 000 000	KRW	20 074 000 000	1 003.70	E	P	-2 692 584
	2338976	11405311	USD/KRW	18/03/2008	18/03/2009	USD	20 000 000	KRW	20 074 000 000	1 003.70	E	C	-65 147
	2343390	11427231	EUR/USD	19/03/2008	23/09/2008	EUR	38 850 000	EUR	25 000 000	1.55	E	C	-34
	2343391	11427230	EUR/USD	19/03/2008	23/09/2008	EUR	38 850 000	EUR	25 000 000	1.55	E	P	-3 555 873
	2344564	11437761	EUR/USD	20/03/2008	24/03/2009	USD	175 000 000	EUR	100 000 000	1.75	E	C	-80 046
	2346383	11446761	USD/JPY	25/03/2008	25/03/2009	USD	15 000 000	JPY	1 470 750 000	98.05	E	C	-314 246
	2346384	11446760	USD/JPY	25/03/2008	25/03/2009	USD	15 000 000	JPY	1 470 750 000	98.05	E	P	-1 129 901
	2349700	11457611	EUR/USD	26/03/2008	26/03/2009	EUR	15 000 000	USD	23 295 000	1.55	E	P	2 414 617
	2349701	11457610	EUR/USD	26/03/2008	26/03/2009	EUR	15 000 000	USD	23 295 000	1.55	E	C	117 966
	2356542	11493084	EUR/HUF	31/03/2008	31/03/2009	HUF	70 000 000	EUR	22 750 000 000	325.00	E	P	-108 859
	2358334	11493358	EUR/USD	31/03/2008	31/03/2009	USD	50 295 000	EUR	30 000 000	1.68	E	C	-54 805
	2358335	11493359	EUR/USD	31/03/2008	31/03/2009	EUR	30 000 000	USD	43 875 000	1.46	E	P	2 620 023
	2361378	11515941	USD/KRW	02/04/2008	02/04/2009	KRW	23 316 250 000	USD	25 000 000	932.65	E	C	14 231
	2363700	11515940	USD/KRW	02/04/2008	02/04/2009	USD	25 000 000	KRW	25 976 250 000	1 039.05	E	P	-2 699 591
	2372297	11561861	EUR/USD	08/10/2008	08/10/2008	EUR	49 005 000	EUR	30 000 000	1.63	E	C	-31
	2372298	11561863	EUR/USD	08/10/2008	08/10/2008	EUR	30 000 000	EUR	44 595 000	1.49	E	P	2 393 223
	2372402	11561860	EUR/USD	09/04/2008	08/10/2008	EUR	50 000 000	EUR	50 000 000	1.63	E	C	-52
	2372403	11561860	EUR/USD	09/04/2008	08/10/2008	EUR	81 675 000	EUR	50 000 000	1.49	E	P	3 822 038
	2372408	11561800	EUR/USD	09/04/2008	08/10/2008	EUR	48 975 000	EUR	30 000 000	1.63	E	C	-33
	2372409	11561897	EUR/USD	09/04/2008	08/10/2008	EUR	30 000 000	USD	44 535 000	1.48	E	P	2 286 770
	2383207	11616646	USD/JPY	15/04/2009	15/04/2009	JPY	15 000 000	JPY	1 482 750 000	98.85	E	P	-1 049 340
	2383208	11616645	USD/JPY	15/04/2009	15/04/2009	USD	15 000 000	JPY	1 482 750 000	98.85	E	C	-359 134
	2389961	11651046	USD/JPY	18/04/2008	20/04/2009	USD	15 000 000	JPY	1 524 000 000	101.60	E	P	-767 840
	2389962	11651045	USD/JPY	18/04/2008	20/04/2009	USD	15 000 000	JPY	1 524 000 000	101.60	E	C	-472 405
	2402787	11717179	EUR/USD	28/04/2008	28/01/2009	USD	15 480 000	EUR	10 000 000	1.55	E	P	-1 496 355

Replacement cost - Detailed

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Product Type	CALYON reference	LBCC reference	Instrument	Trade date	End date	Currency Buy Side (Calyon perspective)	Notional Amount Buy Side (Calyon perspective)	Currency Sell Side (Calyon perspective)	Notional Amount Sell Side (Calyon perspective)	strike value	Option style American (A) / European (E)	Option type Call (C) / Put (P)	Replacement value (in USD)*
	2402788	11717178	EURUSD	28/04/2008	28/01/2009	USD	15 480 000	EUR	10 000 000	1.55	E	C	-55.378
	2403908	11728276	USDTRY	29/04/2008	29/04/2009	USD	50 000 000	TRY	64 000 000	1.28	E	C	-839.643
	2403911	11727867	USDTRY	29/04/2008	29/04/2009	TRY	59 250 000	USD	50 000 000	1.19	E	C	225.993
	2407700	11750548	EURUSD	30/04/2008	03/11/2008	EUR	100 000 000	USD	147 600 000	1.48	E	P	7 332.515
	2407701	11750548	EURUSD	30/04/2008	03/11/2008	USD	162 850 000	EUR	100 000 000	1.63	E	C	-6.633
	2408194	11750760	USDILS	01/05/2008	01/05/2009	USD	79 350 000	ILS	320 764 375	4.05	E	P	-360.025
	2408196	11750761	USDILS	01/05/2008	01/05/2009	ILS	190 200 000	USD	50 000 000	3.80	E	P	577.225
	2409047	11751054	EURUSD	01/05/2008	01/05/2009	USD	15 310 000	EUR	10 000 000	1.53	E	P	-1 460.222
	2409048	11751055	EURUSD	01/05/2008	01/05/2009	EUR	20 000 000	ZAR	154 000 000	7.70	E	C	-119.964
	2409134	11751166	EURUSD	02/05/2008	04/05/2009	EUR	15 000 000	USD	22 935 000	1.53	E	P	2 167.466
	2410327	11758447	EURUSD	02/05/2008	04/05/2009	EUR	15 000 000	USD	22 935 000	1.53	E	C	185.587
	2410328	11758446	EURUSD	02/05/2008	04/05/2009	EUR	50 000 000	USD	76 200 000	1.52	E	P	7 012.900
	2411262	11758874	EURUSD	02/05/2008	04/05/2009	EUR	50 000 000	USD	76 200 000	1.52	E	C	652.404
	2411263	11758873	EURUSD	02/05/2008	04/05/2009	EUR	145 199 250	EUR	109 750 000	1.32	E	P	-2 639.408
	2411264	11758876	EURUSD	02/05/2008	04/05/2009	EUR	193 160 000	EUR	109 750 000	1.76	E	C	-103.618
	2411265	11758875	EURUSD	02/05/2008	04/05/2009	USD	779 500 000	USD	100 000 000	7.80	E	P	189.884
	2411565	11769187	USDHKD	06/05/2008	06/05/2009	USD	779 500 000	USD	100 000 000	7.80	E	P	190.438
	2413447	11777913	USDHKD	06/05/2008	06/05/2009	USD	50 000 000	HKD	386 975 000	7.74	E	P	-243.424
	2413448	11777913	USDHKD	06/05/2008	06/05/2009	USD	50 000 000	HKD	386 975 000	7.74	E	P	-220.366
	2413449	11778188	USDHKD	06/05/2008	06/05/2009	USD	25 000 000	HKD	193 487 500	7.74	E	P	-121.712
	2413466	11777931	USDHKD	06/05/2008	06/05/2009	USD	25 000 000	HKD	193 487 500	7.74	E	P	-110.183
	2413467	11777932	USDHKD	06/05/2008	06/05/2009	USD	66 780 000	EUR	42 000 000	1.59	E	C	-14.059
	2415511	11778613	EURUSD	06/11/2008	06/11/2008	EUR	50 000 000	CHF	76 625 000	1.53	E	C	-834.959
	2418561	11800232	EURCHF	08/05/2008	11/05/2009	CHF	81 975 000	EUR	50 000 000	1.64	E	P	185.653
	2418562	11800232	EURCHF	08/05/2008	11/05/2009	CHF	81 975 000	EUR	50 000 000	1.79	E	P	1 175.262
	2426190	11833942	GBPUSD	13/05/2008	20/09/2008	GBP	40 000 000	USD	23 287 500	1.55	E	C	25.388
	2436340	11891241	EURUSD	20/05/2008	20/11/2008	EUR	15 000 000	USD	23 287 500	1.55	E	P	2 187.614
	2436341	11891240	EURUSD	20/05/2008	20/11/2008	EUR	15 000 000	USD	23 287 500	1.54	E	P	2 380.388
	2436348	11891239	EURUSD	20/05/2008	20/05/2009	EUR	15 000 000	USD	23 160 000	1.54	E	P	169.868
	2436351	11891238	EURUSD	20/05/2008	20/05/2009	EUR	15 000 000	USD	23 160 000	1.62	E	C	105.571
	2445320	11940320	EURUSD	27/05/2008	11/02/2009	EUR	50 000 000	USD	30 000 000	160.10	E	P	55.185
	2454712	11988609	EURJPY	03/06/2008	06/11/2008	JPY	4 803 000 000	EUR	30 195 500	1.55	E	P	2 203.495
	2464290	12044562	EURUSD	06/06/2008	08/06/2009	EUR	13 000 000	USD	23 285 000	1.55	E	C	144.137
	2464291	12044561	EURUSD	06/06/2008	08/06/2009	EUR	15 000 000	USD	23 285 000	1.55	E	P	2 537.706
	2466105	12045072	EURUSD	09/06/2008	09/06/2009	EUR	15 000 000	USD	23 285 000	1.54	E	C	7 689.705
	2466106	12057067	EURUSD	10/06/2008	10/06/2009	EUR	50 000 000	USD	76 750 000	1.54	E	P	670.064
	2467636	12057068	EURUSD	10/06/2008	10/06/2009	EUR	143 625 500	EUR	109 000 000	1.32	E	P	-2 907.275
	2467643	12057070	EURUSD	10/06/2008	10/06/2009	EUR	195 325 000	EUR	109 000 000	1.79	E	C	-106.633
	2467844	12057069	EURUSD	12/06/2008	12/06/2009	EUR	25 000 000	USD	38 137 500	1.53	E	P	3 653.486
	2473037	12081230	EURUSD	12/06/2008	12/06/2009	EUR	25 000 000	USD	38 137 500	1.037.75	E	C	370.204
	2473038	12081229	EURUSD	13/06/2008	15/12/2008	USD	15 000 000	KRW	15 566 250 000	1 037.75	E	C	-54.054
	2473373	12092821	USDKRW	13/06/2008	15/12/2008	USD	15 000 000	KRW	15 566 250 000	44.03	E	P	-1 593.913
	2473374	12092822	USDKRW	13/06/2008	15/12/2008	USD	7 800 000	INR	343 434 000	44.03	E	C	-28.068
	2474195	12092915	USDINR	13/06/2008	15/06/2009	USD	7 800 000	INR	343 434 000	44.03	E	P	-673.856
	2474196	12092916	USDINR	13/06/2008	15/06/2009	USD	15 000 000	USD	23 107 500	1.54	E	P	1 932.000
	2477059	12104821	EURUSD	16/06/2008	16/09/2008	EUR	15 000 000	USD	23 107 500	1.54	E	C	0
	2477060	12104820	EURUSD	16/06/2008	16/09/2008	EUR	355 000 000	EUR	100 000 000	3.55	E	C	753.840
	2479247	12116089	EURPLN	17/06/2008	17/12/2008	PLN	159 000 000	EUR	581 065 500	3.65	E	P	-551.145
	2479248	12116087	EURPLN	17/06/2008	17/12/2008	EUR	5 638 000 000	HUF	20 000 000	281.90	E	P	215.380
	2480060	12116176	EURHUF	17/06/2008	17/06/2009	HUF	31 750 000	HUF	9 607 550 000	302.60	E	P	-162.115
	2480061	12116177	EURHUF	17/06/2008	17/06/2009	HUF	8 430 000 000	HUF	30 000 000	281.00	E	P	335.107
	2480099	12116241	EURHUF	17/06/2008	17/06/2009	HUF	47 500 000	HUF	14 330 750 000	301.70	E	P	-249.477
	2480100	12116239	EURHUF	17/06/2008	17/06/2009	EUR	10 000 000	KRW	10 302 000 000	1 030.20	E	P	-1 121.586
	2482452	12142145	USDKRW	19/06/2008	19/12/2008	USD	10 000 000	KRW	10 302 000 000	1 030.20	E	C	-30.858
	2482453	12142146	USDKRW	19/06/2008	19/12/2008	USD	20 000 000	SGD	27 380 000	1.37	E	P	-919.229
	2493097	12200117	EURSGD	26/06/2008	26/06/2009	EUR	20 000 000	EUR	15 000 000	1.57	E	P	-2 343.808
	2493412	12201104	EURUSD	26/06/2008	26/06/2009	EUR	23 520 000	EUR	15 000 000	1.57	E	C	-36
	2495413	12221033	EURUSD	26/06/2008	26/06/2009	USD	200 000 000	HKD	1 550 000 000	7.75	E	C	-171.754
	2498707	12223855	USDHKD	30/06/2008	15/10/2008	USD	15 675 000	EUR	10 000 000	1.57	E	P	-1 844.813
	2504146	12247818	EURUSD	02/07/2008	03/07/2009	USD	15 675 000	EUR	10 000 000	1.57	E	C	-107.216
	2504147	12247817	EURUSD	02/07/2008	03/07/2009	USD	9 950 000 000	JPY	100 000 000	99.50	E	C	1 836.054
	2510899	12257009	USDJPY	09/07/2008	08/01/2009	USD	100 000 000	JPY	9 250 000 000	92.50	E	C	-741.862
	2510917	12257008	USDJPY	09/07/2008	08/01/2009	USD	48 000 000 000	KRW	50 000 000	1 033.75	E	C	119.903
	2510918	12257031	USDKRW	08/07/2008	08/07/2009	USD	10 000 000	KRW	10 337 500 000	1 033.75	E	C	-43.296
	2510919	12257032	USDKRW	08/07/2008	08/07/2009	USD	10 000 000	KRW	10 337 500 000	1 033.75	E	C	-1 143.242
	2515449	12310815	USDJPY	10/07/2008	10/07/2009	USD	25 000 000	JPY	2 607 500 000	104.30	E	P	-911.863
	2515450	12310814	USDJPY	10/07/2008	10/07/2009	USD	25 000 000	JPY	2 607 500 000	104.30	E	C	-1 161.746
	2515754	12310824	EURTRY	10/07/2008	10/07/2009	EUR	12 500 000	TRY	26 987 500	2.16	E	C	-2 065.810
	2515755	12310823	EURTRY	10/07/2008	10/07/2009	EUR	12 500 000	TRY	26 987 500	2.16	E	P	-647.597
	2523434	12358362	USDHKD	16/07/2008	16/02/2009	USD	250 000 000	HKD	1 937 500 000	7.75	E	C	-865.087
	2527572	12381807	EURUSD	17/07/2008	19/01/2009	EUR	15 000 000	USD	23 595 000	1.57	E	P	2 574.122

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Product Type	CALYON reference	LBCC reference	Instrument	Trade date	End date	Currency Buy Side (Calyon perspective)	Notional Amount Buy Side (Calyon perspective)	Currency Sell Side (Calyon perspective)	Notional Amount Sell Side (Calyon perspective)	strike value	Option style American (A) / European (E)	Option type Call (C) / Put (P)	Replacement value (in USD)*
	2527573	12381781	EUR/USD	17/07/2008	19/01/2009	EUR	15 000 000	USD	23 525 000	1.57	E	C	51 287
	2527565	12381375	EUR/USD	17/07/2008	08/01/2009	EUR	50 000 000	USD	77 225 000	1.54	E	C	7 206 384
	2531524	12410570	EUR/USD	21/07/2008	21/07/2011	EUR	50 000 000	USD	69 125 000	1.38	E	P	5 252 625
	2531525	12410569	EUR/USD	21/07/2008	21/07/2011	EUR	88 925 000	EUR	50 000 000	1.78	E	C	-679 141
	2531806	12420783	EUR/TRY	22/07/2008	25/09/2008	EUR	50 000 000	TRY	100 000 000	2.00	E	P	-10 356
	2537154	12445421	EUR/USD	24/07/2008	25/09/2008	EUR	56 622 500	EUR	36 250 000	1.56	E	P	-5 446 528
	2537155	12445420	EUR/USD	24/07/2008	25/09/2008	USD	56 622 500	EUR	36 250 000	1.56	E	C	-83
	2539155	12456930	EUR/JPY	25/07/2008	29/11/2008	EUR	50 000 000	JPY	8 150 000 000	163.00	E	C	-7 735 010
	2542446	12460643	USD/JPY	29/07/2008	29/10/2008	JPY	10 245 000 000	USD	100 000 000	102.45	E	C	1 684 705
	2542447	12460644	USD/JPY	29/07/2008	29/10/2008	USD	181 500 000	JPY	17 578 275 000	96.85	E	C	-1 070 236
	2548158	12504931	USD/PHP	31/07/2008	31/10/2008	USD	25 000 000	PHP	1 150 500 000	46.02	E	P	-1 112 598
	2548164	12504930	USD/PHP	31/07/2008	31/10/2008	USD	25 000 000	PHP	1 071 500 000	42.86	E	C	-226
	2548362	12504930	USD/ZAR	31/07/2008	31/10/2008	USD	40 000 000	ZAR	276 000 000	6.90	E	C	-580
	2549365	12509447	EUR/USD	31/07/2008	02/10/2008	USD	23 317 500	EUR	15 000 000	1.55	E	P	-2 144 000
	2549366	12509448	EUR/USD	31/07/2008	02/10/2008	USD	23 317 500	EUR	15 000 000	1.55	E	C	-582
	2555704	12538946	EUR/USD	05/08/2008	05/11/2008	EUR	149 500 000	EUR	159 200 000	1.50	E	P	-9 016 386
	2555711	12538947	EUR/USD	05/08/2008	05/11/2008	EUR	100 000 000	EUR	159 200 000	1.59	E	C	29 431
	2555953	12543827	USD/CAD	05/08/2008	05/08/2009	USD	15 000 000	CAD	15 585 000	1.04	E	C	-414 307
	2555954	12543828	USD/CAD	05/08/2008	05/08/2009	USD	15 000 000	CAD	15 585 000	1.04	E	P	-924 476
	2556006	12550201	USD/JPY	06/08/2008	06/08/2009	USD	25 000 000	JPY	2 633 750 000	105.35	E	P	-784 933
	2556007	12550200	USD/JPY	06/08/2008	06/08/2009	USD	25 000 000	JPY	2 633 750 000	105.35	E	C	-1 319 075
	2557121	12550163	USD/INR	05/08/2008	05/08/2010	USD	10 000 000	INR	443 900 000	44.39	E	P	-1 030 269
	2557122	12550162	USD/INR	05/08/2008	05/08/2010	USD	10 000 000	INR	443 900 000	44.39	E	C	-136 706
	2557198	12550874	EUR/USD	06/08/2008	06/11/2008	EUR	23 047 500	EUR	15 000 000	1.54	E	P	-1 931 522
	2557199	12550873	EUR/USD	06/08/2008	06/11/2008	EUR	23 047 500	EUR	15 000 000	1.54	E	C	-24 946
	2559875	12562751	EUR/USD	07/08/2008	10/10/2008	USD	38 575 000	EUR	25 000 000	1.54	E	C	-6 754
	2559876	12562752	EUR/USD	07/08/2008	10/10/2008	USD	38 575 000	EUR	25 000 000	1.54	E	P	-3 300 274
	2563241	12575807	EUR/USD	08/08/2008	10/11/2008	USD	22 537 500	EUR	15 000 000	1.50	E	C	-64 360
	2563242	12575808	EUR/USD	08/08/2008	10/11/2008	USD	22 537 500	EUR	15 000 000	1.50	E	P	-1 465 922
	2563278	12575915	EUR/USD	08/08/2008	10/11/2008	USD	37 537 500	EUR	25 000 000	1.50	E	C	-109 785
	2563279	12575913	EUR/USD	08/08/2008	10/11/2008	USD	37 537 500	EUR	25 000 000	1.50	E	P	-2 420 834
	2563407	12576115	EUR/USD	09/08/2008	10/11/2008	USD	22 465 000	EUR	15 000 000	1.50	E	C	-69 706
	2563408	12576114	EUR/USD	09/08/2008	10/11/2008	USD	22 465 000	EUR	15 000 000	1.50	E	P	-1 419 083
	2567044	12599404	EUR/JPY	12/08/2008	13/07/2009	EUR	100 000 000	JPY	15 500 000 000	156.00	E	C	-13 845 571
	2567757	12600259	EUR/ISK	12/08/2008	12/11/2008	EUR	10 000 000	ISK	1 235 500 000	123.55	E	C	-103 227
	2569124	12612586	GBP/USD	13/08/2008	13/10/2008	GBP	10 000 000	USD	16 660 000	1.67	E	P	-964 213
	2569125	12612584	GBP/USD	13/08/2008	13/10/2008	GBP	10 000 000	USD	16 660 000	1.67	E	C	964 955
	2569198	12612697	GBP/USD	13/08/2008	13/11/2008	GBP	10 000 000	USD	18 550 000	1.86	E	P	22 162
	2569199	12612697	GBP/USD	13/08/2008	13/11/2008	GBP	10 000 000	USD	18 550 000	1.86	E	C	950 142
	2570046	12612824	EUR/JPY	13/08/2008	13/11/2008	JPY	2 397 750 000	EUR	15 000 000	159.85	E	P	76 516
	2572255	12624811	EUR/USD	14/08/2008	16/08/2010	EUR	10 000 000	EUR	15 000 000	1.47	E	P	35 098
	2572256	12624811	EUR/USD	14/08/2008	16/08/2010	EUR	10 000 000	EUR	15 000 000	1.47	E	C	1 868 703
	2578442	12660320	EUR/USD	19/08/2008	17/10/2008	EUR	15 000 000	USD	14 735 000	1.47	E	C	443 155
	2578443	12660319	EUR/USD	19/08/2008	17/10/2008	EUR	15 000 000	USD	22 057 500	1.47	E	P	980 625
	2578656	12671609	USD/KRW	20/08/2008	19/02/2009	KRW	36 792 000 000	USD	35 000 000	1 051.20	E	C	82 877
	2578657	12671610	USD/KRW	20/08/2008	19/02/2009	KRW	36 792 000 000	USD	35 000 000	1 051.20	E	P	3 428 290
	2584969	12706239	USD/HKD	25/08/2008	25/02/2009	USD	50 000 000	HKD	389 175 000	7.78	E	C	248 753
	2584970	12706240	USD/HKD	25/08/2008	25/02/2009	USD	50 000 000	HKD	389 175 000	7.78	E	P	-90 103
	2584971	12706241	USD/HKD	25/08/2008	25/08/2009	HKD	279 720 000	USD	36 000 000	7.77	E	C	-300 718
	2584972	12706242	USD/HKD	25/08/2008	25/08/2009	HKD	279 720 000	USD	36 000 000	7.77	E	P	123 270
	2585041	12706265	USD/JPY	25/08/2008	25/08/2009	JPY	3 500 000 000	USD	50 000 000	70.00	E	C	320 878
	2599438	12782672	EUR/USD	03/09/2008	03/12/2008	EUR	100 000 000	USD	143 800 000	1.44	E	C	227 884
	2599439	12782673	EUR/USD	03/09/2008	03/12/2008	EUR	100 000 000	USD	143 800 000	1.44	E	P	5 166 108
	2599440	12782670	EUR/USD	03/09/2008	03/12/2008	EUR	301 155 250	EUR	225 500 000	1.34	E	C	2 061 467
	2599441	12782671	EUR/USD	03/09/2008	03/12/2008	EUR	349 525 000	EUR	225 500 000	1.55	E	P	-2 325 373
	2600305	12782672	EUR/USD	03/09/2008	03/12/2008	EUR	100 000 000	USD	143 850 000	1.44	E	C	-556 754
	2600306	12782673	EUR/USD	03/09/2008	03/12/2008	EUR	100 000 000	USD	143 850 000	1.44	E	P	5 263 770
	2600307	12782674	EUR/USD	03/09/2008	03/12/2008	EUR	301 155 250	EUR	225 500 000	1.34	E	C	2 010 062
	2600308	12782675	EUR/USD	03/09/2008	03/12/2008	EUR	349 525 000	EUR	225 500 000	1.55	E	P	-2 325 373
	2601712	12794820	EUR/USD	04/09/2008	06/11/2008	EUR	72 300 000	EUR	50 000 000	1.45	E	C	-533 352
	2601713	12794821	EUR/USD	04/09/2008	06/11/2008	EUR	72 300 000	EUR	50 000 000	1.45	E	P	-705 126
	2602874	12795524	USD/CHF	04/09/2008	31/10/2008	USD	100 000 000	CHF	104 600 000	1.05	E	C	-2 554 863
	2602875	12795524	USD/CHF	04/09/2008	31/10/2008	USD	100 000 000	CHF	104 600 000	1.05	E	P	956 901
	2605560	12807394	GBP/USD	04/09/2008	04/09/2009	GBP	10 000 000	USD	17 410 000	1.74	E	P	738 542
	2605562	12807395	GBP/USD	04/09/2008	04/09/2009	GBP	10 000 000	USD	17 410 000	1.74	E	C	738 542
	2605563	12809059	EUR/USD	04/09/2008	04/03/2010	EUR	228 275 000	EUR	198 500 000	1.15	E	C	695 847
	2605564	12809057	EUR/USD	04/09/2008	04/03/2010	EUR	150 000 000	EUR	208 250 000	1.38	E	P	-2 550 880
	2605678	12821466	EUR/USD	05/09/2008	05/03/2009	EUR	100 000 000	USD	141 500 000	1.42	E	C	5 143 619
	2605679	12821465	EUR/USD	05/09/2008	05/03/2009	EUR	100 000 000	USD	141 500 000	1.42	E	P	3 786 455
	2605681	12821464	EUR/USD	05/09/2008	05/03/2009	USD	352 117 000	EUR	223 000 000	1.58	E	C	5 334 229
	2605682	12821463	EUR/USD	05/09/2008	05/03/2009	USD	352 117 000	EUR	223 000 000	1.58	E	P	-1 104 942
													-1 985 159

Replacement cost - Detailed

LBCC - ISDA close-out statement - Appendix\_modified\_September09.xls



Product Type	CALYON reference	LBCC reference	Instrument	Trade date	End date	Currency Buy Side (Calyon perspective)	Notional Amount Buy Side (Calyon perspective)	Currency Sell Side (Calyon perspective)	Notional Amount Sell Side (Calyon perspective)	strike value	Option style American (A) / European (E)	Option type Call (C) / Put (P)	Replacement value (in USD)
Sub Total FX - Option Bullion - Option	2607675	12822615	EUR/USD	08/09/2008	08/12/2008	EUR	7 500 000	USD	10 627 500	1.42	E	P	300 605
	2607676	12822614	EUR/USD	08/09/2008	08/12/2008	EUR	7 500 000	USD	10 627 500	1.42	E	C	221 481
	2607735	12822645	EUR/USD	08/09/2008	08/12/2008	EUR	15 000 000	USD	21 247 500	1.42	E	P	597 123
	2607736	12822644	EUR/USD	08/09/2008	08/12/2008	EUR	15 000 000	USD	21 247 500	1.42	E	C	446 237
	2608314	12834046	USD/JPY	09/09/2008	24/09/2008	JPY	5 370 000 000	USD	50 000 000	107.40	E	C	1 447 246
	2608315	12834047	USD/JPY	09/09/2008	23/09/2008	JPY	5 000 000 000	JPY	5 187 500 000	103.75	E	C	-518 337
	2608316	12834015	USD/JPY	09/09/2008	16/10/2008	JPY	5 410 000 000	USD	50 000 000	106.20	E	C	370 481
	2610335	12846450	USD/JPY	10/09/2008	09/10/2008	JPY	1 604 250 000	USD	15 000 000	106.95	E	P	145 640
	2610336	12846449	USD/JPY	10/09/2008	09/10/2008	JPY	1 604 250 000	USD	15 000 000	106.95	E	C	474 404
	2611296	12846832	EUR/USD	10/09/2008	10/11/2008	USD	35 187 500	EUR	25 000 000	1.41	E	C	-751 288
	2611297	12846831	EUR/USD	10/09/2008	10/11/2008	USD	35 187 500	EUR	25 000 000	1.41	E	P	-722 814
	2611298	12846833	USD/SEK	10/09/2008	10/11/2008	SEK	236 810 000	USD	35 000 000	6.77	E	P	1 005 690
	2611299	12846834	USD/SEK	10/09/2008	10/11/2008	SEK	236 810 000	USD	35 000 000	6.77	E	C	557 608
	2612392	unmatched	USD/JPY	10/09/2008	10/11/2008	JPY	1 394 550 000	USD	13 500 000	103.30	E	C	294 642
	2612393	unmatched	USD/JPY	10/09/2008	09/10/2008	JPY	20 000 000	JPY	2 090 000 000	104.50	E	C	-378 866
	2612527	12847278	USD/MXN	10/09/2008	09/10/2008	USD	25 000 000	MXN	266 237 500	10.65	E	C	-363 234
	2612528	12847311	USD/MXN	10/09/2008	09/10/2008	USD	25 000 000	MXN	266 237 500	10.65	E	P	-111 819
	2612626	12850027	EUR/USD	10/09/2008	17/09/2008	EUR	100 000 000	USD	140 000 000	1.40	E	P	228 909
	2615068	12859707	EUR/USD	11/09/2008	13/10/2008	EUR	15 000 000	USD	20 850 000	1.39	E	C	522 828
	2615069	12859701	EUR/USD	11/09/2008	13/10/2008	EUR	15 000 000	USD	20 850 000	1.39	E	P	210 011
	2615175	unmatched	EUR/USD	09/11/2008	03/12/2009	EUR	171 883 500	EUR	111 000 000	1.55	E	C	-845 880
	2615176	unmatched	EUR/USD	09/11/2008	03/12/2009	EUR	137 695 500	EUR	111 000 000	1.24	E	P	-707 729
	2615177	unmatched	EUR/USD	09/11/2008	03/12/2009	EUR	50 000 000	USD	69 250 000	1.39	E	C	2 651 516
	2615178	unmatched	EUR/USD	09/11/2008	03/12/2009	EUR	50 000 000	USD	69 250 000	1.39	E	P	1 970 604
	2615535	unmatched	USD/JPY	09/12/2008	09/19/2008	JPY	1 611 000 000	USD	15 000 000	107.40	E	P	27 267
	2615538	unmatched	USD/JPY	09/12/2008	09/19/2008	JPY	1 611 000 000	USD	15 000 000	107.40	E	C	392 592
	2617191	unmatched	EUR/USD	09/12/2008	11/13/2008	EUR	224 000 000	USD	336 224 000	1.50	E	C	1 068 509
	2617192	unmatched	EUR/USD	09/12/2008	11/13/2008	USD	70 550 000	EUR	50 000 000	1.41	E	C	-1 440 033
	2617193	unmatched	GBP/USD	09/12/2008	11/13/2008	GBP	10 000 000	USD	17 815 000	1.78	E	P	1 563 757
	2617201	unmatched	EUR/USD	09/12/2008	11/13/2008	EUR	224 000 000	USD	336 224 000	1.50	E	C	92 873
	2617241	unmatched	EUR/USD	09/12/2008	11/13/2008	USD	70 550 000	EUR	50 000 000	1.41	E	C	954 790
	2617242	unmatched	EUR/USD	09/12/2008	11/13/2008	USD	70 550 000	EUR	50 000 000	1.42	E	C	-1 345 096
	2617243	unmatched	EUR/USD	09/12/2008	11/13/2008	USD	70 550 000	EUR	50 000 000	1.42	E	P	-1 687 853
	2617251	unmatched	GBP/USD	09/12/2008	09/19/2008	GBP	10 000 000	USD	17 815 000	1.78	E	P	166 161
	2621475	unmatched	USD/MXN	01/25/2008	01/27/2009	MXN	598 750 000	USD	50 000 000	11.98	E	P	94 362
	2621476	unmatched	USD/MXN	01/25/2008	01/27/2009	USD	50 000 000	MXN	541 300 000	10.83	E	C	-634 237
	388320/727531	9520662	USD/JPY	17/07/2007	17/07/2014	USD	50 000 000	USD	5 000 000	92.40	E	P	3 801 103
	388320/727531	9520663	USD/JPY	17/07/2007	17/07/2014	USD	50 000 000	USD	5 000 000	104.15	E	C	3 560 627
	402500/752997	9918177	USD/JPY	10/09/2007	10/09/2009	EUR	20 000 000	USD	5 000 000	270.80	E	P	-213 431
	402500/752998	9918178	EUR/HUF	11/04/2008	13/04/2010	EUR	20 000 000	USD	5 000 000	270.80	E	P	-222 977
	467692/666795	11677942	EUR/HUF	11/04/2008	13/04/2010	EUR	20 000 000	USD	5 000 000	270.80	E	P	2 524 744
	467692/666796	11684644	EUR/HUF	11/04/2008	13/04/2010	EUR	20 000 000	USD	5 000 000	270.80	E	P	753 805
	468113/669559	unmatched	USD/JPY	08/05/2008	10/05/2012	USD	25 000 000	USD	26 500 000	92.90	E	P	-2 431 069
	474839/881053	11823359	USD/JPY	08/05/2008	10/05/2012	USD	25 000 000	USD	26 500 000	92.90	E	P	-5 585 509
	474839/881054	11823360	USD/JPY	08/05/2008	10/05/2012	USD	25 000 000	USD	26 500 000	92.90	E	P	1 245 491
	477003/884787	11880651	AUD/JPY	16/05/2008	20/05/2015	AUD	7 000 000	USD	7 000 000	86.70	E	C	2 294 745
	477003/884788	11880652	AUD/JPY	16/05/2008	20/05/2015	AUD	7 000 000	USD	7 000 000	47.30	E	P	-345 362
	508049/939931	12821796	EUR/JPY	06/09/2008	06/09/2012	EUR	2 500 000	EUR	2 500 000	129.70	E	C	167 319
	508049/939932	12821797	EUR/JPY	06/09/2008	06/09/2012	EUR	2 500 000	EUR	2 500 000	129.70	E	P	-307 106
	447059/830797	11085527	USD/JPY	06/02/2008	08/02/2012	JPY	100 000 000	JPY	2 500 000	107.85	E	P	-244 994
	474834/881043	11823356	USD/JPY	08/05/2008	14/05/2018	JPY	80 000 000	USD	80 000 000	50.00	E	C	2 178 085
	476178/883275	11857609	USD/JPY	14/05/2008	18/05/2015	JPY	50 000 000	USD	50 000 000	49.00	E	P	-2 216 321
	507280/938674	12822910	USD/JPY	03/09/2008	05/09/2013	USD	50 000 000	JPY	250 000 000	120.00	E	P	-697 490
	2619241	unmatched	XAU/USD	03/03/2008	03/12/2008	XAU	50 000	USD	50 000			P	-1 113 580
	2619242	unmatched	XAU/USD	03/03/2008	03/12/2008	XAU	50 000	USD	50 000			P	-25 250 187
	2619243	unmatched	XAU/USD	03/03/2008	03/12/2008	XAU	50 000	USD	50 000			P	12 861 769
	2619244	unmatched	XAU/USD	03/03/2008	03/12/2008	XAU	50 000	USD	50 000			P	603 714
	2619245	unmatched	XAU/USD	03/03/2008	03/12/2008	USD		XAU	62 500			P	-6 545 930
	2619252	unmatched	XAU/USD	03/03/2008	03/12/2008	USD		XAU	62 500			P	-50 076
	2619253	unmatched	XAU/USD	03/03/2008	03/12/2008	USD		XAU	31 250			P	-3 328 204
	2619254	unmatched	XAU/USD	03/03/2008	03/12/2008	USD		XAU	31 250			P	-25 390
	2619255	unmatched	XAU/USD	03/03/2008	03/12/2008	USD		XAU	50 000			P	6 391 438
	2619257	unmatched	XAU/USD	03/03/2008	03/12/2008	USD		XAU	50 000			P	106 835
	2619258	unmatched	XAU/USD	03/03/2008	03/12/2008	USD		XAU	50 000			P	-5 245 551
	2619261	unmatched	XAU/USD	03/03/2008	03/12/2008	USD		XAU	50 000			P	-41 628
	2619263	unmatched	XAU/USD	03/03/2008	03/12/2008	USD		XAU	50 000			P	1 914 984
	2619265	unmatched	XAU/USD	03/03/2008	03/12/2008	USD		XAU	50 000			P	4 951
	2619266	unmatched	XAU/USD	03/03/2008	03/12/2008	USD		XAU	50 000			P	22 079 714
	2619268	unmatched	XAU/USD	03/03/2008	03/12/2008	USD		XAU	50 000			P	984 797
	2619269	unmatched	XAU/USD	03/03/2008	03/12/2008	USD		XAU	100 500			P	-11 428 306
	2619271	unmatched	XAU/USD	03/03/2008	03/12/2008	USD		XAU	100 500			P	-385 536
	2619274	unmatched	XAU/USD	07/04/2008	07/01/2009	USD		XAU	50 000			P	-272 680
	2619277	unmatched	XAU/USD	07/04/2008	07/01/2009	USD		XAU	50 000			P	6 747 311

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Replacement cost - Detailed



Product Type	CALYON reference	LBCB reference	Instrument	Trade date	End date	Currency Buy Side (Calyon perspective)	Notional Amount Buy Side (Calyon perspective)	Currency Sell Side (Calyon perspective)	Notional Amount Sell Side (Calyon perspective)	strike value	Option style American (A) / European (E)	Option type Call (C) / Put (P)	Replacement value (in USD)*
Sub Total Bullion - Option Bullion - Spot	2619276	unmatched	XAU/USD	07/04/2008	09/01/2009	USD		XAU	15 000			P	537 255
	2619278	unmatched	XAU/USD	07/04/2008	09/10/2008	USD		XAU	22 000			P	805 892
	2619280	unmatched	XAU/USD	07/04/2008	28/11/2008	USD		XAU	2 700			P	-3 234 114
	2619283	unmatched	XAU/USD	07/04/2008	28/11/2008	USD		XAU	4 050			P	-547 346
	2619285	unmatched	XAU/USD	09/05/2008	13/11/2008	USD	12 300	XAU	15 000			P	-2 760 527
	2619288	unmatched	XAU/USD	03/06/2008	05/06/2009	USD		XAU	25 000			P	-2 177 061
	2619293	unmatched	XAU/USD	27/08/2008	26/11/2008	USD		XAU	25 000			P	-574 794
	2619294	unmatched	XAU/USD	27/08/2008	26/11/2008	USD		XAU	25 000			P	16 240 593
	2619296	unmatched	XAU/USD	07/04/2008	09/01/2009	USD		XAU	15 000			P	-2 186 894
	2619278	unmatched	XAU/USD	07/04/2008	09/10/2008	USD		XAU	22 000			P	-3 209 868
	2619280	unmatched	XAU/USD	07/04/2008	28/11/2008	USD		XAU	2 700			P	-287 030
	2619283	unmatched	XAU/USD	07/04/2008	28/11/2008	USD		XAU	4 050			P	-427 001
	2619285	unmatched	XAU/USD	09/05/2008	13/11/2008	USD	12 300	XAU	15 000			P	1 435 730
	2619288	unmatched	XAU/USD	03/06/2008	05/06/2009	USD		XAU	3 500			P	-451 001
Sub Total Bullion - Spot FX - Forward	1570655	6075G11964470	USD/JPY	16/03/2006	22/03/2011	USD	3 500 000	JPY	341 425 000				71 065
	1796466	7064G8606779	USD/TRY	05/03/2007	06/03/2009	TRY	6 567 750	USD	3 500 000				1 310 638
	1921445	7172G9840349	USD/JPY	21/06/2007	25/06/2009	JPY	3 455 460 000	USD	30 375 000				2 999 255
	2014832	7247G9851606	USD/TRY	04/09/2007	08/09/2009	TRY	40 775 000	USD	25 000 000				2 771 129
	2015790	7247G9852093	USD/TRY	04/09/2007	08/09/2009	TRY	24 427 500	USD	15 000 000				1 637 713
	2046584	7269G10020334	USD/TRY	26/09/2007	28/09/2009	TRY	5 410 800	USD	3 600 000				64 507
	2050839	7271G10040858	USD/TRY	28/09/2007	01/04/2009	TRY	7 095 000	USD	5 000 000				159 258
	2050911	7271G10040967	USD/TRY	28/09/2007	01/04/2009	TRY	7 095 000	USD	5 000 000				159 258
	2051660	7271G10040943	USD/TRY	28/09/2007	02/02/2009	TRY	17 360 000	USD	12 400 000				518 085
	2053150	7274G10051875	USD/TRY	01/10/2007	02/02/2009	USD	7 500 000	TRY	10 417 500				-252 599
	2053837	7274G10051961	EUR/TRY	01/10/2007	04/10/2010	EUR	8 500 000	TRY	19 902 750				-135 002
	2053916	7274G10062227	EUR/TRY	01/10/2007	04/10/2010	EUR	8 500 000	TRY	19 902 750				-135 002
	2059074	7276G10072504	USD/TRY	03/10/2007	05/10/2009	TRY	2 359 200	EUR	1 600 000				-86 526
	2059088	7277G10082944	USD/TRY	03/10/2007	05/10/2009	TRY	9 427 500	EUR	4 500 000				-5 609
Sub Total Bullion - Spot FX - Forward	2060555	7277G10082659	USD/TRY	04/10/2007	09/10/2008	JPY	11 040 000	USD	7 500 000				141 219
	2061950	7278G10093556	USD/TRY	05/10/2007	09/10/2008	USD	1 738 480 000	USD	15 500 000				-38 623
	2081015	7282G10189268	USD/TRY	05/10/2007	09/10/2008	USD	5 000 000	TRY	6 885 000				1 102 101
	2081015	7297G10189268	USD/TRY	05/10/2007	09/10/2008	USD	5 000 000	TRY	6 885 000				7 068
	2085782	7297G10217114	USD/TRY	19/10/2007	23/10/2008	USD	11 500 000	TRY	6 871 500				16 708
	2100740	7306G10283753	EUR/TRY	24/10/2007	27/10/2008	EUR	80 000 000	TRY	107 440 000				-511 031
	2101272	7306G10293083	EUR/TRY	02/11/2007	05/11/2009	EUR	22 000 000	TRY	41 569 000				-3 060 287
	2129608	7325G10431614	EUR/TRY	02/11/2007	23/11/2010	EUR	5 000 000	TRY	10 400 000				-36 307
	2131062	7326G10439085	EUR/TRY	22/11/2007	23/11/2010	EUR	11 000 000	TRY	26 647 500				-432 204
	2134384	7330G10454567	EUR/TRY	22/11/2007	23/11/2010	EUR	5 000 000	TRY	12 133 000				-440 794
	2134384	7330G10454567	EUR/TRY	22/11/2007	23/11/2010	EUR	4 000 000	TRY	9 640 000				-119 579
	2143961	7333G10489041	USD/JPY	29/11/2007	03/12/2009	JPY	1 554 750 000	USD	15 000 000				139 958
	2151871	7339G10624155	EUR/USD	09/12/2007	08/12/2008	EUR	31 000 000	USD	45 382 450				-1 768 450
	2153892	7340G10628666	USD/TRY	06/12/2007	07/12/2011	USD	1 593 994 500	TRY	7 545 300				289 835
Sub Total Bullion - Spot FX - Forward	2163968	7347G10682188	USD/JPY	13/12/2007	17/12/2008	JPY	4 293 994 500	USD	14 700 000				586 942
	2200111	8010G10868859	EUR/USD	10/01/2008	14/01/2010	EUR	10 000 000	USD	14 580 500				-781 342
	2226231	8028G10983090	USD/TRY	29/01/2008	29/01/2009	USD	21 000 000	TRY	28 129 500				25 641
	2229435	8029G11013862	EUR/USD	29/01/2008	30/01/2009	EUR	15 000 000	USD	22 776 468				-889 678
	2231521	8030G11014418	EUR/USD	30/01/2008	02/02/2009	EUR	10 000 000	USD	11 643 000				-615 007
	2233928	8031G11027922	USD/TRY	31/01/2008	02/02/2009	USD	88 000 000	TRY	115 260 000				2 156 082
	2234562	8032G11039193	USD/JPY	01/02/2008	05/02/2010	JPY	3 772 287 000	USD	36 900 000				-36 038
	2294603	8052G11189459	USD/TRY	21/02/2008	04/10/2010	USD	7 500 000	TRY	12 131 250				305 356
	2294625	8052G11189478	USD/TRY	21/02/2008	25/02/2009	USD	36 660 000	USD	10 000 000				405 356
	2301872	8057G11233710	USD/TRY	26/02/2008	28/11/2008	USD	1 800 000	TRY	2 352 600				3 071
	2305367	8058G11235531	USD/JPY	27/02/2008	26/02/2010	JPY	1 023 000 000	USD	10 000 000				7 369
	2309335	8059G11246847	USD/KRW	26/02/2008	03/12/2008	KRW	5 634 000 000	USD	15 000 000				-1 124 503
	2309286	8060G11259448	USD/CHF	26/02/2008	04/03/2009	CHF	15 722 700	USD	6 000 000				-850 505
	2323772	8072G11357032	EUR/HUF	27/02/2008	11/02/2008	EUR	10 000 000	HUF	2 740 000 000				-1 694 786
Sub Total Bullion - Spot FX - Forward	2330241	8076G11357032	USD/ILS	12/03/2008	16/03/2008	ILS	53 025 000	USD	15 000 000				-44 450
	2336548	8074G11389717	EUR/USD	14/03/2008	18/09/2008	EUR	52 000 000	USD	60 575 560				-7 167 160
	2344563	8080G11437713	EUR/USD	20/03/2008	26/03/2009	EUR	12 000 000	USD	16 188 400				-1 392 524
	2356543	8091G11493585	EUR/HUF	31/03/2008	02/04/2009	EUR	7 000 000	HUF	1 895 740 000				-943 223
	2358336	8091G11493585	EUR/USD	31/03/2008	02/04/2009	EUR	15 600 000	USD	24 336 000				-2 499 542
	2361373	8093G11515940	USD/KRW	02/04/2008	06/04/2009	USD	12 500 000	KRW	12 187 500 000				1 946 345
	2372399	8095G11561862	EUR/USD	09/04/2008	10/10/2008	EUR	15 600 000	USD	24 275 940				-2 257 472
	2372404	8095G11561859	EUR/USD	09/04/2008	10/10/2008	EUR	26 000 000	USD	40 459 900				-3 762 453
	2372410	8095G11561899	EUR/USD	09/04/2008	10/10/2008	EUR	15 600 000	USD	24 260 340				-2 241 902
	2403910	8120G11727868	USD/TRY	29/04/2008	30/04/2009	TRY	7 380 500	USD	5 000 000				301 950
	2407702	8121G11750547	EUR/USD	30/04/2008	05/11/2008	EUR	51 000 000	USD	78 949 020				-7 046 115
	2408197	8122G11750762	USD/ILS	01/05/2008	05/05/2009	ILS	7 270 200	USD	2 100 000				-41 699
	2409135	8122G11751167	USD/ZAR	01/05/2008	05/11/2008	ZAR	6 111 550	USD	7 700 000				-243 543
	2411566	8126G11769188	USD/HKD	05/05/2008	07/05/2009	HKD	162 624 000	USD	21 000 000				2 134

LBCB - ISDA close-out statement - Appendix modified\_Sepember09.xls Replacement cost - Detailed

Product Type	CALYON reference	LBCC reference	Instrument	Trade date	End date	Currency Buy Side (Calyon perspective)	Notional Amount Buy Side (Calyon perspective)	Currency Sell Side (Calyon perspective)	Notional Amount Sell Side (Calyon perspective)	strike value	Option style American (A) / European (E)	Option type Call (C) / Put (P)	Replacement value (in USD)*
Sub Total FX - Forward Cross Currency - Swap	2413450	8127G11777916	USD/HKD	06/05/2008	08/05/2009	HKD	139 323 600	USD	18 000 000				-6 621
	2440336	8143L1E5208	USD/INR	22/05/2008	28/11/2008	INR	436 100 000	USD	10 000 000				-785 245
	2451602	8148G11951945	EUR/USD	27/05/2008	13/02/2009	USD	24 835 200	EUR	16 000 000				2 389 054
	2479249	8168G12116088	EUR/PLN	17/06/2008	19/12/2008	PLN	13 970 750	EUR	4 100 000				17 351
	2480066	8168G12116178	EUR/HUF	17/06/2008	19/06/2009	HUF	217 770 000	EUR	850 000				36 173
	2480105	8168G12116242	EUR/HUF	17/06/2008	19/06/2009	HUF	319 250 000	EUR	1 250 000				47 706
	2493096	8178G122200016	USD/SGD	26/06/2008	08/04/2009	USD	7 800 000	SGD	10 512 060				423 417
	2498709	8182G12238856	USD/HKD	30/06/2008	17/10/2008	HKD	420 379 200	USD	54 000 000				122 552
	2510820	8190G12287030	USD/KRW	06/07/2008	10/07/2009	USD	7 000 000	KRW	7 262 500 000				219 772
	2523435	8198G12368361	USD/HKD	16/07/2008	18/02/2009	HKD	757 506 750	USD	31 376 000				224 268
	2527587	8198G12381376	EUR/USD	17/07/2008	12/01/2009	EUR	25 000 000	USD	38 600 000				-3 268 591
	2531526	8203G12410571	EUR/TRY	21/07/2008	25/07/2011	EUR	18 500 000	TRY	36 130 500				-4 155 715
	2531807	8204G12420795	USD/ZAR	31/07/2008	26/09/2008	ZAR	39 125 360	USD	5 200 000				-2 159 169
	2546363	8213G12504605	EUR/JPY	12/08/2008	04/11/2008	JPY	7 270 300 000	EUR	46 000 000				6 495 688
	2567045	8225G12599405	USD/JPY	12/08/2008	04/08/2009	TWD	564 300 000	USD	18 000 000				-410 461
	2572391	8228HY3467	USD/CLP	15/08/2008	19/09/2008	CLP	7 796 250 000	USD	15 000 000				-551 961
	2574274	unmatched	EUR/USD	04/09/2008	22/09/2008	USD	25 081 480	EUR	17 900 000				458 011
	2603061	8248G12609060	EUR/USD	04/09/2008	09/03/2010	EUR	49 500 000	USD	87 235 550				-956 532
	2603062	8248G12609058	EUR/USD	04/09/2008	09/03/2009	USD	50 000 000	BRL	87 250 000				2 490 114
	2607951	8252NVG2193	USD/BRL	08/09/2008	02/10/2008	BRL	90 775 000	USD	50 000 000				-2 489 260
	2607952	8252NVG2194	USD/BRL	08/09/2008	02/10/2008	BRL	15 000 000	USD	26 160 000				755 191
	2607975	8252NVG2201	USD/BRL	08/09/2008	10/03/2009	BRL	27 217 500	USD	15 000 000				-754 221
	2607976	8252NVG2201	USD/BRL	08/09/2008	10/03/2009	BRL	27 217 500	USD	15 000 000				-26 261 815
	447059/830798	8037G11085525	USD/JPY	06/02/2008	08/02/2012	JPY	2 445 000 000	USD	25 000 000	97.80			-102 215
	474834/881044	8129G11891316	USD/JPY	06/05/2008	14/05/2018	JPY	1 090 040 000	USD	13 600 000	80.15			-343 513
	476178/863276	8135G11861054	USD/JPY	14/05/2008	18/05/2015	JPY	394 560 000	USD	4 500 000	87.68			-83 059
	477003/884878	8137G11890285	AUD/JPY	16/05/2008	20/05/2015	JPY	237 125 000	AUD	3 500 000	67.75			149 164
	507280/938675	8247G12822912	USD/JPY	03/09/2008	05/09/2013	USD	14 500 000	JPY	1 373 585 000	94.73			-67 564
Sub Total Cross Currency - Swap													-447 187
Grand Total													-40 844 662

\* a positive value means that Lehman Brothers Commercial Corp owes amount to CALYON, a negative value means that CALYON owes amount to Lehman Brothers Commercial Corp

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Calyon Trading desk	CALYON reference	Product Type	Expiration date	Original currency	Unpaid Amount due to (-) / from (+) Lehman Brothers Commercial Corp (in USD)
FX	01IZVP	FX - OPTION	15/09/2008	USD	-737 987
FX	01K1ST	FX - OPTION	15/09/2008	USD	-327 750
FX	01K1SS	FX - OPTION	15/09/2008	USD	-308 625
FX	01K1VT	FX - OPTION	15/09/2008	USD	-2 007 500
FX	Netted flow 2 NDF's GEGUDT / KEGUDT / GEFU4G / KEFU4G	FX - NDF	15/09/2008	USD	-25 472
FX	01K1VU	FX - OPTION	15/09/2008	USD	-2 213 750
FX	01JWBZ	FX - OPTION	15/09/2008	USD	1 240 756
FX	01IZS3	FX - OPTION	15/09/2008	USD	-2 067 927
FX	01K3H5	FX - OPTION	16/09/2008	USD	-722 400
FX	01K3FR	FX - OPTION	16/09/2008	USD	-705 600
FX	01K3HF	FX - OPTION	16/09/2008	USD	-132 000
FX	01K3G0	FX - OPTION	16/09/2008	USD	-128 750
FX		FX - OPTION	15/09/2008	USD	-54
FX		FX - OPTION	15/09/2008	USD	-24
FX		FX - OPTION	15/09/2008	USD	-23
FX		FX - OPTION	15/09/2008	USD	-147
FX		FX - NDF	15/09/2008	USD	-2
FX		FX - OPTION	15/09/2008	USD	-162
FX		FX - OPTION	15/09/2008	USD	91
FX		FX - OPTION	15/09/2008	USD	-152
FX	010909558 01K24R	FX - OPTION	17/09/2008	EUR	-174 698
FX	010909278 01K25U	FX - OPTION	16/09/2008	USD	-126 375
FX	010909307 01K25R	FX - OPTION	16/09/2008	USD	-130 500
FX	010864102 01H14K	FX - OPTION	16/09/2008	USD	852 199
FX			18/03/2008	USD	11 382
FX			15/09/2008	HUF	1 139
IRD		FX - OPTION	05/09/2008	EUR	737 781
IRD		FX - OPTION	16/09/2008	EUR	578 797
Total Unpaid Amounts due to (-) / from (+) Lehman Brothers Commercial Corp (in USD)					-6 387 754

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